

NAG Library Function Document

nag_zgbbrd (f08lsc)

1 Purpose

nag_zgbbrd (f08lsc) reduces a complex m by n band matrix to real upper bidiagonal form.

2 Specification

```
#include <nag.h>
#include <nagf08.h>

void nag_zgbbrd (Nag_OrderType order, Nag_VectType vect, Integer m,
                Integer n, Integer ncc, Integer kl, Integer ku, Complex ab[],
                Integer pdab, double d[], double e[], Complex q[], Integer pdq,
                Complex pt[], Integer pdpt, Complex c[], Integer pdc, NagError *fail)
```

3 Description

nag_zgbbrd (f08lsc) reduces a complex m by n band matrix to real upper bidiagonal form B by a unitary transformation: $A = QBP^H$. The unitary matrices Q and P^H , of order m and n respectively, are determined as a product of Givens rotation matrices, and may be formed explicitly by the function if required. A matrix C may also be updated to give $\tilde{C} = Q^H C$.

The function uses a vectorizable form of the reduction.

4 References

None.

5 Arguments

1: **order** – Nag_OrderType *Input*

On entry: the **order** argument specifies the two-dimensional storage scheme being used, i.e., row-major ordering or column-major ordering. C language defined storage is specified by **order** = Nag_RowMajor. See Section 3.2.1.3 in the Essential Introduction for a more detailed explanation of the use of this argument.

Constraint: **order** = Nag_RowMajor or Nag_ColMajor.

2: **vect** – Nag_VectType *Input*

On entry: indicates whether the matrices Q and/or P^H are generated.

vect = Nag_DoNotForm
Neither Q nor P^H is generated.

vect = Nag_FormQ
 Q is generated.

vect = Nag_FormP
 P^H is generated.

vect = Nag_FormBoth
Both Q and P^H are generated.

Constraint: **vect** = Nag_DoNotForm, Nag_FormQ, Nag_FormP or Nag_FormBoth.

- 3: **m** – Integer *Input*
On entry: m , the number of rows of the matrix A .
Constraint: $\mathbf{m} \geq 0$.
- 4: **n** – Integer *Input*
On entry: n , the number of columns of the matrix A .
Constraint: $\mathbf{n} \geq 0$.
- 5: **ncc** – Integer *Input*
On entry: n_C , the number of columns of the matrix C .
Constraint: $\mathbf{ncc} \geq 0$.
- 6: **kl** – Integer *Input*
On entry: the number of subdiagonals, k_l , within the band of A .
Constraint: $\mathbf{kl} \geq 0$.
- 7: **ku** – Integer *Input*
On entry: the number of superdiagonals, k_u , within the band of A .
Constraint: $\mathbf{ku} \geq 0$.
- 8: **ab**[*dim*] – Complex *Input/Output*
Note: the dimension, *dim*, of the array **ab** must be at least
 $\max(1, \mathbf{pdab} \times \mathbf{n})$ when **order** = Nag_ColMajor;
 $\max(1, \mathbf{m} \times \mathbf{pdab})$ when **order** = Nag_RowMajor.
On entry: the original m by n band matrix A .
This is stored as a notional two-dimensional array with row elements or column elements stored contiguously. The storage of elements A_{ij} , for row $i = 1, \dots, m$ and column $j = \max(1, i - k_l), \dots, \min(n, i + k_u)$, depends on the **order** argument as follows:
if **order** = 'Nag_ColMajor', A_{ij} is stored as **ab**[($j - 1$) \times **pdab** + **ku** + $i - j$];
if **order** = 'Nag_RowMajor', A_{ij} is stored as **ab**[($i - 1$) \times **pdab** + **kl** + $j - i$].
On exit: **ab** is overwritten by values generated during the reduction.
- 9: **pdab** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) of the matrix A in the array **ab**.
Constraint: $\mathbf{pdab} \geq \mathbf{kl} + \mathbf{ku} + 1$.
- 10: **d**[**min(m, n)**] – double *Output*
On exit: the diagonal elements of the bidiagonal matrix B .
- 11: **e**[**min(m, n) - 1**] – double *Output*
On exit: the superdiagonal elements of the bidiagonal matrix B .

- 12: **q**[*dim*] – Complex *Output*
- Note:** the dimension, *dim*, of the array **q** must be at least
 $\max(1, \mathbf{pdq} \times \mathbf{m})$ when **vect** = Nag_FormQ or Nag_FormBoth;
 1 otherwise.
- The (*i*, *j*)th element of the matrix *Q* is stored in
 $\mathbf{q}[(j-1) \times \mathbf{pdq} + i - 1]$ when **order** = Nag_ColMajor;
 $\mathbf{q}[(i-1) \times \mathbf{pdq} + j - 1]$ when **order** = Nag_RowMajor.
- On exit:* if **vect** = Nag_FormQ or Nag_FormBoth, contains the *m* by *m* unitary matrix *Q*.
 If **vect** = Nag_DoNotForm or Nag_FormP, **q** is not referenced.
- 13: **pdq** – Integer *Input*
- On entry:* the stride separating row or column elements (depending on the value of **order**) in the array **q**.
- Constraints:*
 if **vect** = Nag_FormQ or Nag_FormBoth, **pdq** $\geq \max(1, \mathbf{m})$;
 otherwise **pdq** ≥ 1 .
- 14: **pt**[*dim*] – Complex *Output*
- Note:** the dimension, *dim*, of the array **pt** must be at least
 $\max(1, \mathbf{pdpt} \times \mathbf{n})$ when **vect** = Nag_FormP or Nag_FormBoth;
 1 otherwise.
- The (*i*, *j*)th element of the matrix is stored in
 $\mathbf{pt}[(j-1) \times \mathbf{pdpt} + i - 1]$ when **order** = Nag_ColMajor;
 $\mathbf{pt}[(i-1) \times \mathbf{pdpt} + j - 1]$ when **order** = Nag_RowMajor.
- On exit:* the *n* by *n* unitary matrix P^H , if **vect** = Nag_FormP or Nag_FormBoth. If **vect** = Nag_DoNotForm or Nag_FormQ, **pt** is not referenced.
- 15: **pdpt** – Integer *Input*
- On entry:* the stride separating row or column elements (depending on the value of **order**) in the array **pt**.
- Constraints:*
 if **vect** = Nag_FormP or Nag_FormBoth, **pdpt** $\geq \max(1, \mathbf{n})$;
 otherwise **pdpt** ≥ 1 .
- 16: **c**[*dim*] – Complex *Input/Output*
- Note:** the dimension, *dim*, of the array **c** must be at least
 $\max(1, \mathbf{pdc} \times \mathbf{ncc})$ when **order** = Nag_ColMajor;
 $\max(1, \mathbf{m} \times \mathbf{pdc})$ when **order** = Nag_RowMajor.
- The (*i*, *j*)th element of the matrix *C* is stored in
 $\mathbf{c}[(j-1) \times \mathbf{pdc} + i - 1]$ when **order** = Nag_ColMajor;
 $\mathbf{c}[(i-1) \times \mathbf{pdc} + j - 1]$ when **order** = Nag_RowMajor.
- On entry:* an *m* by n_C matrix *C*.
- On exit:* **c** is overwritten by $Q^H C$. If **ncc** = 0, **c** is not referenced.

- 17: **pdc** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) in the array **c**.
Constraints:
 if **order** = Nag_ColMajor,
 if **ncc** > 0, **pdc** ≥ max(1, **m**);
 if **ncc** = 0, **pdc** ≥ 1.;
 if **order** = Nag_RowMajor, **pdc** ≥ max(1, **ncc**).
- 18: **fail** – NagError * *Input/Output*
 The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

NE_BAD_PARAM

On entry, argument $\langle value \rangle$ had an illegal value.

NE_ENUM_INT_2

On entry, **vect** = $\langle value \rangle$, **pdpt** = $\langle value \rangle$ and **n** = $\langle value \rangle$.
 Constraint: if **vect** = Nag_FormP or Nag_FormBoth, **pdpt** ≥ max(1, **n**);
 otherwise **pdpt** ≥ 1.

On entry, **vect** = $\langle value \rangle$, **pdq** = $\langle value \rangle$ and **m** = $\langle value \rangle$.
 Constraint: if **vect** = Nag_FormQ or Nag_FormBoth, **pdq** ≥ max(1, **m**);
 otherwise **pdq** ≥ 1.

NE_INT

On entry, **kl** = $\langle value \rangle$.
 Constraint: **kl** ≥ 0.

On entry, **ku** = $\langle value \rangle$.
 Constraint: **ku** ≥ 0.

On entry, **m** = $\langle value \rangle$.
 Constraint: **m** ≥ 0.

On entry, **n** = $\langle value \rangle$.
 Constraint: **n** ≥ 0.

On entry, **ncc** = $\langle value \rangle$.
 Constraint: **ncc** ≥ 0.

On entry, **pdab** = $\langle value \rangle$.
 Constraint: **pdab** > 0.

On entry, **pdc** = $\langle value \rangle$.
 Constraint: **pdc** > 0.

On entry, **pdpt** = $\langle value \rangle$.
 Constraint: **pdpt** > 0.

On entry, **pdq** = $\langle value \rangle$.
 Constraint: **pdq** > 0.

NE_INT_2

On entry, **pdic** = $\langle value \rangle$ and **ncc** = $\langle value \rangle$.
 Constraint: **pdic** \geq $\max(1, \mathbf{ncc})$.

NE_INT_3

On entry, **ncc** = $\langle value \rangle$, **pdic** = $\langle value \rangle$ and **m** = $\langle value \rangle$.
 Constraint: if **ncc** $>$ 0, **pdic** \geq $\max(1, \mathbf{m})$;
 if **ncc** = 0, **pdic** \geq 1.

On entry, **pdab** = $\langle value \rangle$, **kl** = $\langle value \rangle$ and **ku** = $\langle value \rangle$.
 Constraint: **pdab** \geq **kl** + **ku** + 1.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

7 Accuracy

The computed bidiagonal form B satisfies $QBP^H = A + E$, where

$$\|E\|_2 \leq c(n)\epsilon\|A\|_2,$$

$c(n)$ is a modestly increasing function of n , and ϵ is the *machine precision*.

The elements of B themselves may be sensitive to small perturbations in A or to rounding errors in the computation, but this does not affect the stability of the singular values and vectors.

The computed matrix Q differs from an exactly unitary matrix by a matrix F such that

$$\|F\|_2 = O(\epsilon).$$

A similar statement holds for the computed matrix P^H .

8 Parallelism and Performance

nag_zgbbbrd (f08lsc) is not threaded by NAG in any implementation.

nag_zgbbbrd (f08lsc) makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The total number of real floating-point operations is approximately the sum of:

$20n^2k$, if **vect** = Nag_DoNotForm and **ncc** = 0, and

$10n^2n_C(k-1)/k$, if C is updated, and

$10n^3(k-1)/k$, if either Q or P^H is generated (double this if both),

where $k = k_l + k_u$, assuming $n \gg k$. For this section we assume that $m = n$.

The real analogue of this function is nag_dgbbbrd (f08lec).

10 Example

This example reduces the matrix A to upper bidiagonal form, where

$$A = \begin{pmatrix} 0.96 - 0.81i & -0.03 + 0.96i & 0.00 + 0.00i & 0.00 + 0.00i \\ -0.98 + 1.98i & -1.20 + 0.19i & -0.66 + 0.42i & 0.00 + 0.00i \\ 0.62 - 0.46i & 1.01 + 0.02i & 0.63 - 0.17i & -1.11 + 0.60i \\ 0.00 + 0.00i & 0.19 - 0.54i & -0.98 - 0.36i & 0.22 - 0.20i \\ 0.00 + 0.00i & 0.00 + 0.00i & -0.17 - 0.46i & 1.47 + 1.59i \\ 0.00 + 0.00i & 0.00 + 0.00i & 0.00 + 0.00i & 0.26 + 0.26i \end{pmatrix}.$$

10.1 Program Text

```

/* nag_zgbbird (f08lsc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf08.h>

int main(void)
{
    /* Scalars */
    Integer      i, j, kl, ku, m, n, ncc, pdab, pdc, pdq, pdpt;
    Integer      d_len, e_len;
    Integer      exit_status = 0;
    NagError     fail;
    Nag_OrderType order;
    /* Arrays */
    Complex      *ab = 0, *c = 0, *pt = 0, *q = 0;
    double       *d = 0, *e = 0;

#ifdef NAG_COLUMN_MAJOR
#define AB(I, J) ab[(J - 1) * pdab + ku + I - J]
    order = Nag_ColMajor;
#else
#define AB(I, J) ab[(I - 1) * pdab + kl + J - I]
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);

    printf("nag_zgbbird (f08lsc) Example Program Results\n");

    /* Skip heading in data file */
    scanf("%*[\n] ");
    scanf("%ld%ld%ld%ld%ld%ld%*[\n] ",
          &m, &n, &kl, &ku, &ncc);
#ifdef NAG_COLUMN_MAJOR
    pdab = kl + ku + 1;
    pdq = m;
    pdpt = n;
    pdc = m;
#else
    pdab = kl + ku + 1;
    pdq = m;
    pdpt = n;
    pdc = MAX(1, ncc);
#endif
    d_len = MIN(m, n);
    e_len = MIN(m, n) - 1;

    /* Allocate memory */
    if (!(ab = NAG_ALLOC((kl+ku+1) * m, Complex)) ||

```

```

        !(c = NAG_ALLOC(m * MAX(1, ncc), Complex)) ||
        !(d = NAG_ALLOC(d_len, double)) ||
        !(e = NAG_ALLOC(e_len, double)) ||
        !(pt = NAG_ALLOC(n * n, Complex)) ||
        !(q = NAG_ALLOC(m * m, Complex))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

/* Read A from data file */
for (i = 1; i <= m; ++i)
    {
        for (j = MAX(1, i - kl); j <= MIN(n, i + ku); ++j)
            scanf(" ( %lf , %lf )", &AB(i, j).re, &AB(i, j).im);
    }
scanf("%*[\n] ");
/* Reduce A to bidiagonal form */
/* nag_zgbbbrd (f08lsc).
 * Reduction of complex rectangular band matrix to upper
 * bidiagonal form
 */
nag_zgbbbrd(order, Nag_DoNotForm, m, n, ncc, kl, ku, ab,
            pdab, d, e, q, pdq, pt, pdpt, c, pdc, &fail);
if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_zgbbbrd (f08lsc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

/* Print bidiagonal form */
printf("\nDiagonal\n");
for (i = 1; i <= MIN(m, n); ++i)
    printf("%9.4f%s", d[i-1], i%8 == 0?"\n":" ");
if (m >= n)
    printf("\nSuper-diagonal\n");
else
    printf("\nSub-diagonal\n");
for (i = 1; i <= MIN(m, n) - 1; ++i)
    printf("%9.4f%s", e[i-1], i%8 == 0?"\n":" ");
printf("\n");

END:
NAG_FREE(ab);
NAG_FREE(c);
NAG_FREE(d);
NAG_FREE(e);
NAG_FREE(pt);
NAG_FREE(q);

return exit_status;
}

```

10.2 Program Data

```

nag_zgbbbrd (f08lsc) Example Program Data
 6 4 2 1 0 :Values of M, N, KL, KU and NCC
( 0.96,-0.81) (-0.03, 0.96)
(-0.98, 1.98) (-1.20, 0.19) (-0.66, 0.42)
( 0.62,-0.46) ( 1.01, 0.02) ( 0.63,-0.17) (-1.11, 0.60)
              ( 0.19,-0.54) (-0.98,-0.36) ( 0.22,-0.20)
              (-0.17,-0.46) ( 1.47, 1.59)
              ( 0.26, 0.26) :End of matrix A

```

10.3 Program Results

nag_zgbbd (f08lsc) Example Program Results

Diagonal			
2.6560	1.7501	2.0607	0.8658
Super-diagonal			
1.7033	1.2800	0.1467	
